

11 February 2010

**BME EXPANDS ITS IBEX35® INDEX FAMILY**

**They will be calculated and disseminated in real time as of April**

Bolsas y Mercados Españoles (BME) will expand its IBEX35® index family with five new tradable indices, all of which are based on the IBEX35®. The new indices, called IBEX 35® NET RETURN, IBEX 35® DOUBLE SHORT, IBEX 35® TRIPLE SHORT, IBEX 35® DOUBLE LEVERAGE and IBEX 35® TRIPLE LEVERAGE, will start to be calculated and disseminated in real time in April.

- The **IBEX 35® NET RETURN** incorporates the changes in the price of the index constituents as well as the return, net withholding tax, resulting from dividend payments and other shareholder remuneration. In this way the index shows the impact that the net amount of this type of remuneration has on a portfolio that tracks the IBEX35®
- The **IBEX 35® DOUBLE SHORT** duplicates the daily variation in the IBEX 35® WITH DIVIDENDS in the opposite direction, that is, if the return on the IBEX 35® WITH DIVIDENDS on a single session is negative, the return on the IBEX 35® DOUBLE SHORT on that session will be positive and double the amount.
- The **IBEX 35® TRIPLE SHORT**, which triples the daily variation in the IBEX 35® WITH DIVIDENDS in the opposite direction, that is, if the return on the IBEX 35® WITH DIVIDENDS on a single session is negative, the return on the IBEX 35® TRIPLE SHORT on that session will be positive and triple the amount.
- The **IBEX 35® DOUBLE LEVERAGE**, which offers double exposure to the daily return on the IBEX35®, through the investment of an initial capital plus an equivalent loaned capital. A positive daily return on the IBEX35® yields an also positive return, but double that amount for the IBEX 35® DOUBLE LEVERAGE and viceversa.
- The **IBEX 35® TRIPLE LEVERAGE** which offers triple exposure to the daily return on the IBEX35® through the investment of an initial capital plus double the loaned capital. A positive daily return on the IBEX35® yields a positive return, but triple that amount for the IBEX 35® TRIPLE LEVERAGE and viceversa.

These new indices are intended to serve as underlying assets for financial products, such as certificates or Exchange-Traded Funds (ETFs). BME will start a proposal selection process in order to grant index licenses for ETFs. These new indices provide investors with a broad range of investment strategies.

**FOR MORE INFORMATION:**

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